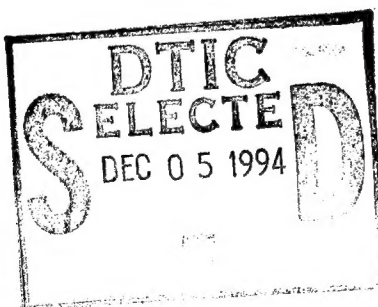


REPORT DOCUMENTATION PAGE

Form Approved
OMB No. 0704-0188

Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paperwork Reduction Project (0704-0188), Washington, DC 20503.

1. AGENCY USE ONLY (Leave blank)		2. REPORT DATE August 1994		3. REPORT TYPE AND DATES COVERED Final 1 Feb 91- 31 Mar 94	
4. TITLE AND SUBTITLE Modified Eigenvalue Problems with Applications to Structural Dynamic Re-Analysis on Parallel Computers				5. FUNDING NUMBERS DAAL03-91-G-0038	
6. AUTHOR(S) Gene H. Golub Kincho H. Law					
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) Stanford University Stanford, CA 94305				8. PERFORMING ORGANIZATION REPORT NUMBER	
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES) U.S. Army Research Office P.O. Box 12211 Research Triangle Park, NC 27709-2211				10. SPONSORING/MONITORING AGENCY REPORT NUMBER ARO 28377.11-MA	
11. SUPPLEMENTARY NOTES The views, opinions and/or findings contained in this report are those of the author(s) and should not be construed as an official Department of the Army position, policy, or decision, unless so designated by other documentation.					
12a. DISTRIBUTION/AVAILABILITY STATEMENT Approved for public release; distribution unlimited.				12b. DISTRIBUTION CODE	
13. ABSTRACT (Maximum 200 words) In this project, researchers have developed and implemented a number of parallel algorithms related to matrix factorization and generalized eigenvalue problems. Furthermore, a Lanczos based method for the modified eigenvalue problem has been developed. Results are summarized in the final report.					
14. SUBJECT TERMS Eigenvalue Problems, Parallel Computers, Parallel Algorithms, Matrix Factorization, Structural Dynamics, Lanczos Algorithm				15. NUMBER OF PAGES 3	
				16. PRICE CODE	
17. SECURITY CLASSIFICATION OF REPORT UNCLASSIFIED	18. SECURITY CLASSIFICATION OF THIS PAGE UNCLASSIFIED	19. SECURITY CLASSIFICATION OF ABSTRACT UNCLASSIFIED	20. LIMITATION OF ABSTRACT UL		



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Final Report

1. ARO PROPOSAL NUMBER: 28377-MA
2. PERIOD COVERED BY REPORT: 1 February 1991 - 31 March 1994
3. TITLE OF PROPOSAL: Modified Eigenvalue Problems, with Applications to Structural Dynamic Re-Analysis on Parallel Computers
4. CONTRACT OR GRANT NUMBER: DAAL03-91-G-0038
5. NAME OF INSTITUTION: Stanford University
6. AUTHORS OF REPORT: Gene H. Golub and Kincho H. Law

Problem Statement:

Matrix eigenvalue problems play a significant role in dynamic analysis of structures. The natural frequencies and the modes of a free vibrating system are intimately related to the eigenvalues and the eigenvectors of the generalized system of characteristic equations corresponding to that vibrating system. To calculate even a few of the natural frequencies and modes of a large scale structure is computationally intensive. A frequently encountered problem in structural dynamics is how to take into account analysis and design changes introduced after the structural dynamic analysis has been completed and the natural frequencies and modes have been computed. The problem is how the natural frequencies and modes obtained from a previous analysis can be used to derive the response of the new modified structure, without extensive additional computations. In particular, we focus on the structural dynamic re-analysis problem that the system is modified in a few small localized regions -- the incremental stiffness matrix and the incremental mass matrix are low rank matrices, but their magnitude need not be small relative to the original matrices. Dynamic solution procedures that are suitable for parallel computer environments are also investigated.

Summary of Results

In this project, we have developed and implemented a number of parallel algorithms related to matrix factorization and generalized eigenvalue problems. Furthermore, a Lanczos based method for the modified eigenvalue problem has been developed. The following summarizes the results of this project:

1. Development and implementation of a new parallel sparse factorization method(Ref. 1,3). Specific contribution includes an efficient procedure for the solution of triangular systems, which is generally known as one of the most difficult problems for the parallelization of direct solution methods. The parallel procedure for the solution of triangular systems is particularly important for generalized eigenvalue problem which requires solution of linear systems at each Lanczos iteration step.
2. A parallel implementation of a robust Lanczos algorithm for generalized eigenvalue problems (Ref. 1,10). The parallel algorithm has been implemented in a finite element structural analysis program. To ensure the robustness and accuracy, the parallel procedure implemented includes spectral shifts, partial and selective re-orthogonalizations. We have also tested various approaches and developed a robust implementation so that the finite element matrices can be in the form of either element matrices or assembled system matrices. Tradeoffs between spectral shifts, factorization and re-orthogonalization have been studied.

3. The development of a new method for solving perturbed symmetric eigenvalue problems (Ref. 3.5.9). This method is based on an extension of the block Lanczos method for standard and generalized eigenvalue problems. This new method is capable of updating the modified eigenvalues and eigenvectors even when the modification made to the structures may cause significant changes to the mode shapes of the system.

In addition, we have also studied the following problems related to eigenvalue problems and the Lanczos and conjugate gradient methods for structural analysis:

1. A study of the solution methods for the minimization of the generalized Rayleigh Quotient subject to linear and quadratic constraints (Ref. 7). Applications of the methods for the evaluation of thin shell finite elements are illustrated.
2. Development of a robust and stable incomplete Cholesky (IC) factorization (Ref. 2,8). In particular, we have examined in detail the tradeoffs between the storage requirement and the effectiveness (in terms of the total CPU time for the solution) of the IC preconditioners for the conjugate gradient method. A technique has been developed to manage both the storage space and to optimize the "goodness" of the preconditioning matrix.
3. Development of a simple but effective procedure to enhance the block conjugate gradient method for the solution of a linear system of equations with multiple right hand sides (Ref. 2,6). This development is important since engineering structures are often designed to resist multiple load cases.
4. A study of the use of the conjugate gradient method for nonlinear analysis of structures (including snap through and simple bifurcation of structures) (Ref. 2). Based on the relationship between the conjugate gradient and the Lanczos methods, we have examined how to take advantage of the information (such as the eigenvalues, the residual and search direction vectors) in solving nonlinear problems. For example, by simply keeping track of the inertia of the (tangential) stiffness matrix, we can determine easily the secondary load-displacement path related to simple nonlinear bifurcation of structures.
5. A comparison study on a variety of preconditioners (including polynomial preconditioners, incomplete Cholesky factors, domain decomposition and a combination of the preconditioning methods) for conjugate gradient methods on a distributed memory parallel computer (Ref. 2). Both linear and nonlinear structural problems have been examined in this study.

All parallel solution procedures have been implemented and tested on an Intel i860 parallel computer.

Scientific Personnel and Advanced Degrees Awarded

1. Gene H. Golub, Professor of Computer Science
2. Kincho H. Law, Associate Professor of Civil Engineering
3. Cheryl M.M. Carey, Post-Doctoral Research Scientist, Scientific Computing and Computational Mathematics Program (Dr. Carey is now a research scientist at the Center for Research on Parallel Computation, California Institute of Technology.)
4. David R. Mackay, Ph.D., Department of Civil Engineering (Dr. Mackay is now a computational scientist, Supercomputer Systems Division, Intel Corporation, Oak Ridge National Laboratory, Oak Ridge, TN.)
5. Made Suarjana, Ph.D., Department of Civil Engineering (Dr. Suarjana is now a faculty member at the Civil Engineering Department, Bandung Institute of Technology, Indonesia.)

Publications:

1. David R. Mackay. *Solution Methods for Static and Dynamic Structural Analysis on Distributed Memory Computers*. Ph.D. Thesis. Department of Civil Engineering, Stanford University, August 1992.
2. Made Suarjana. *Conjugate Gradient Method for Linear and Nonlinear Structural Analysis on Sequential and Parallel Computers*. Ph.D. Thesis. Department of Civil Engineering, Stanford University, February 1994.
3. Cheryl Carey, Hsin-Chu Chen, Gene Golub and Ahmed Sameh, "A New Approach for Solving Perturbed Symmetric Eigenvalue Problems." *Computing Systems in Engineering*, 3(6):671-679, 1992.
4. Kincho H. Law and David R. Mackay, "A Parallel Row-Oriented Sparse Solution Method for Finite Element Structural Analysis." *International Journal for Numerical Methods in Engineering*, 36:2895-2919, 1993.
5. Cheryl Carey, Gene Golub and Kincho H. Law, "A Lanczos-based Procedure for Structural Dynamic Re-Analysis." *International Journal for Numerical Methods in Engineering*, (accepted for publication, 1994).
6. Made Suarjana and Kincho H. Law, "Successive Conjugate Gradient Method for Structural Analysis with Multiple Load Cases." *International Journal for Numerical Methods in Engineering*, (accepted for publication, 1994).
7. Cheryl Carey, "A Class of Constrained Generalized Rayleigh Quotient Problems." (submitted for publication, 1994).
8. Made Suarjana and Kincho H. Law, "A Robust Incomplete Cholesky Factorization Based on Value and Space Constraints." *International Journal for Numerical Methods in Engineering*, (submitted for publication, 1994).
9. K.H. Law, C.M.M. Carey, D.R. Mackay and G.H. Golub, "Numerical Methods for Dynamic Re-Analysis of Structures with Localized Modifications." Second International Conference on Computational Structures Technology, Athens, Greece (submitted for consideration, 1994).
10. D.R. Mackay and K.H. Law, "An Implementation of a Generalized Lanczos Procedure for Structural Dynamic Analysis on Distributed Memory Computers." Second International Conference on Computational Structures Technology, Athens, Greece (submitted for consideration, 1994).